

Serial No. 09/971,172
Reply to Office Action of February 26, 2004

Amendments to the Specification:

Please replace paragraph [0034] with the following:

[0034] Figure 7 illustrates a situation where a tradable solution exists but could not be displayed due to implied market limitations. Specifically, there are three outright or "real" spread orders (and markets). There are two calendar spreads, spread #1, buy February crude oil and sell January crude oil, and spread #2, buy January heating oil and sell February heating oil. There is also one inter-commodity spread order (and the associated market), represented by spread #3, sell February crude oil and buy February heating oil. In this example, only a real inter-commodity spread of ~~sell~~ buy January crude oil and ~~buy~~ sell January heating oil would cause the real spreads #1, 2 and 3 to execute. However, under existing systems, such a solution would not be displayed to give notice that such a market existed. This is so because neither an implied inter-commodity spread nor an implied calendar spread could be generated from any two of the real spreads #1, 2 or 3 (tradable inter-commodity spreads must be for the same month for both commodities).